

Treasurer-Tax Collector  
San Diego County Portfolio Statistics  
As of June 30, 2004

	Percent Of Portfolio	Book Value	Market Price	Accrued Interest	Market Value	Unrealized Gain/(Loss)	Yield To Maturity	Weighted Average Days To Maturity
U S Treasury Notes	3.27%	124,088,997	98.41%	471,818	123,015,625	(\$1,073,372)	2.16%	645
Federal Farm Credit Bank Notes	11.47%	439,000,000	98.29%	2,475,494	431,503,014	(\$7,496,986)	2.31%	778
Federal Home Loan Bank Notes	12.62%	480,978,252	98.72%	3,070,913	474,796,911	(\$6,181,341)	2.39%	732
Federal Nat'l Mortgage Assoc. Notes	11.43%	435,730,919	98.68%	2,659,940	429,928,369	(\$5,802,550)	2.29%	714
Federal Home Loan Mortg. Corp. Notes	3.30%	125,173,011	99.19%	959,028	124,153,355	(\$1,019,656)	2.18%	394
Corporate Medium Term Notes	4.66%	176,431,417	100.13%	1,290,417	175,232,148	(\$1,199,269)	2.49%	701
Asset Backed Notes	1.31%	49,677,653	98.63%	420,313	49,312,500	(\$365,153)	2.81%	789
Money Market Funds	0.91%	34,400,000	100.00%	72,353	34,400,000	\$0	0.97%	1
Repurchase Agreements	5.32%	200,000,000	100.00%	8,694	200,000,000	\$0	1.56%	1
Negotiable Certificates Of Deposit	17.80%	675,021,235	99.22%	3,586,623	669,739,202	(\$5,282,033)	1.26%	260
Commercial Paper	27.90%	1,050,122,343	99.83%	0	1,049,755,992	(\$366,352)	1.13%	42
Collateralized Certificates of Deposit	0.01%	392,000	100.00%	161	392,000	\$0	1.35%	49
Totals for June 2004	100.00%	\$3,791,015,827	99.22%	\$15,015,754	\$3,762,229,114	(\$28,786,713)	1.76%	402
Totals for May 2004	100.00%	\$4,460,261,782	99.36%	\$15,691,818	\$4,433,406,757	(\$26,855,025)	1.61%	356
Change From Prior Month		(\$669,245,955)	-0.15%		(\$671,177,643)	(\$1,931,688)	0.15%	46
Portfolio Effective Duration	0.986 years							

	June '04 Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar Year To Date Return	Annualized
Book Value	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
Market Value	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%